

# Signal Processing First

## LECTURE #2 Phase & Time-Shift Complex Exponentials

8/22/2003

© 2003, JH McClellan & RW Schafer

1

## READING ASSIGNMENTS

- This Lecture:
  - Chapter 2, Sects. 2-3 to 2-5
- Appendix A: Complex Numbers
- Appendix B: MATLAB
- Next Lecture: finish Chap. 2,
  - Section 2-6 to end

8/22/2003

© 2003, JH McClellan & RW Schafer

3

## LECTURE OBJECTIVES

- Define Sinusoid Formula from a plot
- Relate TIME-SHIFT to PHASE

Introduce an **ABSTRACTION:**

Complex Numbers **represent** Sinusoids  
Complex Exponential Signal

$$z(t) = Xe^{j\omega t}$$

8/22/2003

© 2003, JH McClellan & RW Schafer

4

## SINUSOIDAL SIGNAL

$$A \cos(\omega t + \varphi)$$

- FREQUENCY  $\omega$ 
  - Radians/sec
  - or, Hertz (cycles/sec)
- AMPLITUDE  $A$ 
  - Magnitude
- PERIOD (in sec)
$$T = \frac{1}{f} = \frac{2\pi}{\omega}$$
- PHASE  $\varphi$

8/22/2003

© 2003, JH McClellan & RW Schafer

5

# PLOTTING COSINE SIGNAL from the FORMULA

$$5 \cos(0.3\pi t + 1.2\pi)$$

- Determine **period**:

$$T = 2\pi / \omega = 2\pi / 0.3\pi = 20/3$$

- Determine a **peak** location by solving

$$(\omega t + \varphi) = 0$$

- Peak at  $t=-4$**

8/22/2003

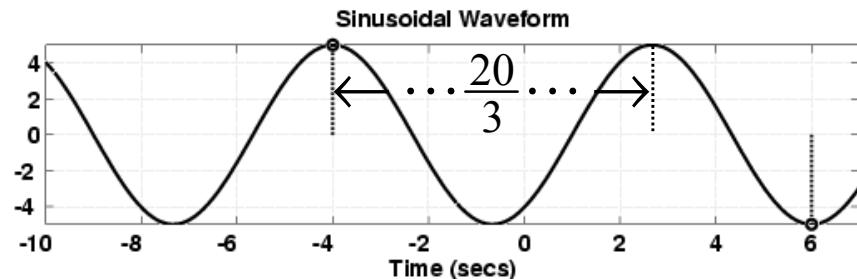
© 2003, JH McClellan & RW Schafer

6

## ANSWER for the PLOT

$$5 \cos(0.3\pi t + 1.2\pi)$$

- Use  $T=20/3$  and the peak location at  $t=-4$



# TIME-SHIFT

- In a mathematical formula we can replace  $t$  with  $t-t_m$

$$x(t - t_m) = A \cos(\omega(t - t_m))$$

- Then the  $t=0$  point moves to  $t=t_m$

- Peak value of  $\cos(\omega(t-t_m))$  is now at  $t=t_m$

8/22/2003

© 2003, JH McClellan & RW Schafer

8

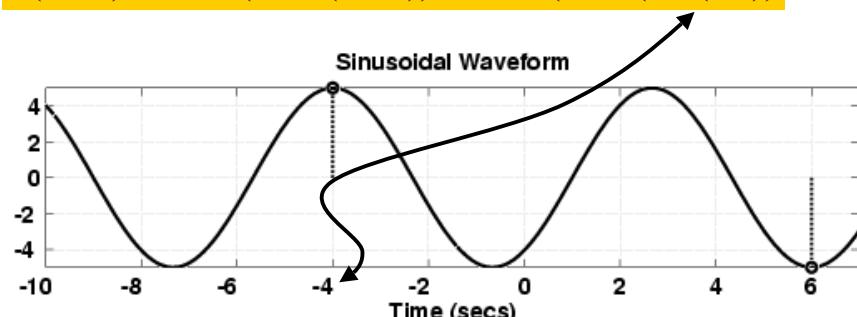
8/22/2003

© 2003, JH McClellan & RW Schafer

9

# TIME-SHIFTED SINUSOID

$$x(t + 4) = 5 \cos(0.3\pi(t + 4)) = 5 \cos(0.3\pi(t - (-4)))$$



## PHASE <--> TIME-SHIFT

- Equate the formulas:

$$A \cos(\omega(t - t_m)) = A \cos(\omega t + \varphi)$$

- and we obtain:

$$-\omega t_m = \varphi$$

- or,

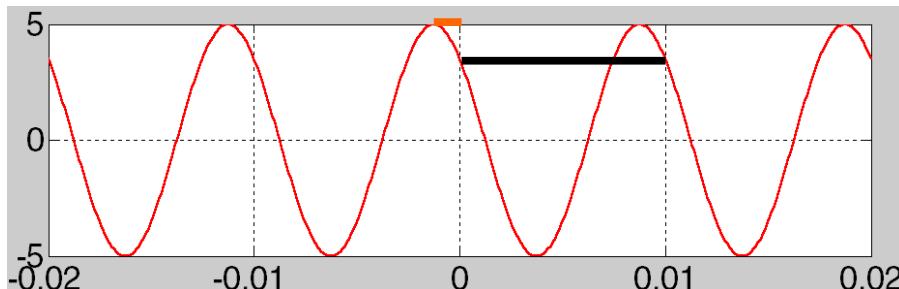
$$t_m = -\frac{\varphi}{\omega}$$

8/22/2003

© 2003, JH McClellan & RW Schafer

10

## (A, $\omega$ , $\phi$ ) from a PLOT



$$T = \frac{0.01 \text{ sec}}{1 \text{ period}} = \frac{1}{100} \rightarrow \omega = \frac{2\pi}{T} = \frac{2\pi}{0.01} = 200\pi$$

$$t_m = -0.00125 \text{ sec} \rightarrow \varphi = -\omega t_m = -(200\pi)(t_m) = 0.25\pi$$

8/22/2003

© 2003, JH McClellan & RW Schafer

12

## SINUSOID from a PLOT

- Measure the period, T

- Between peaks or zero crossings

- Compute frequency:  $\omega = 2\pi/T$

- Measure time of a peak:  $t_m$

- Compute phase:  $\phi = -\omega t_m$

- Measure height of positive peak: A

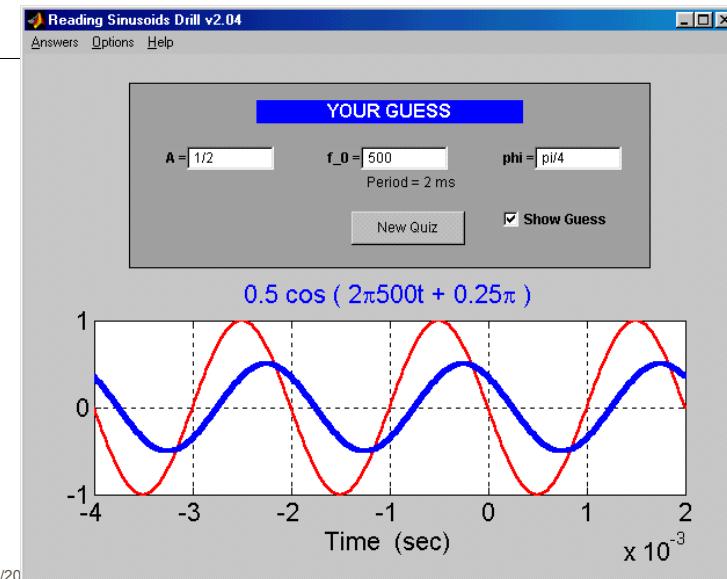
3 steps

8/22/2003

© 2003, JH McClellan & RW Schafer

11

## SINE DRILL (MATLAB GUI)



8/22/2003

© 2003, JH McClellan & RW Schafer

13

## PHASE is AMBIGUOUS

- The cosine signal is periodic

- Period is  $2\pi$

$$A \cos(\omega t + \varphi + 2\pi) = A \cos(\omega t + \varphi)$$

- Thus adding any multiple of  $2\pi$  leaves  $x(t)$  unchanged

if  $t_m = \frac{-\varphi}{\omega}$ , then

$$t_{m_2} = \frac{-(\varphi+2\pi)}{\omega} = \frac{-\varphi}{\omega} - \frac{2\pi}{\omega} = t_m - T$$

8/22/2003

© 2003, JH McClellan & RW Schafer

14

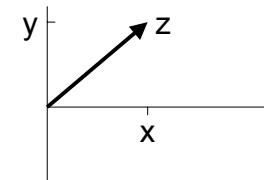
## COMPLEX NUMBERS

- To solve:  $z^2 = -1$

- $z = j$

- Math and Physics use  $z = i$

- Complex number:  $z = x + jy$



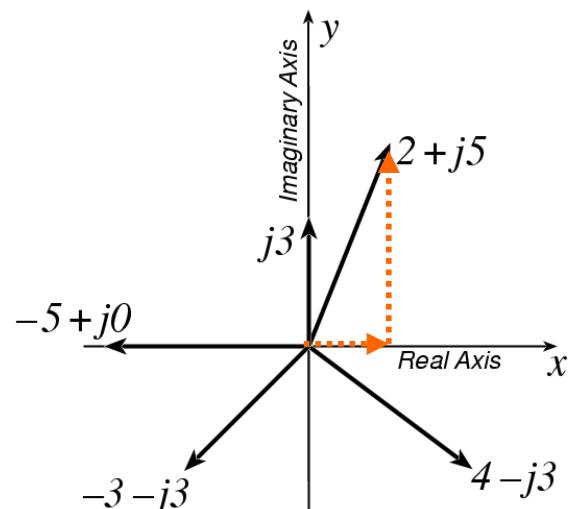
Cartesian coordinate system

8/22/2003

© 2003, JH McClellan & RW Schafer

15

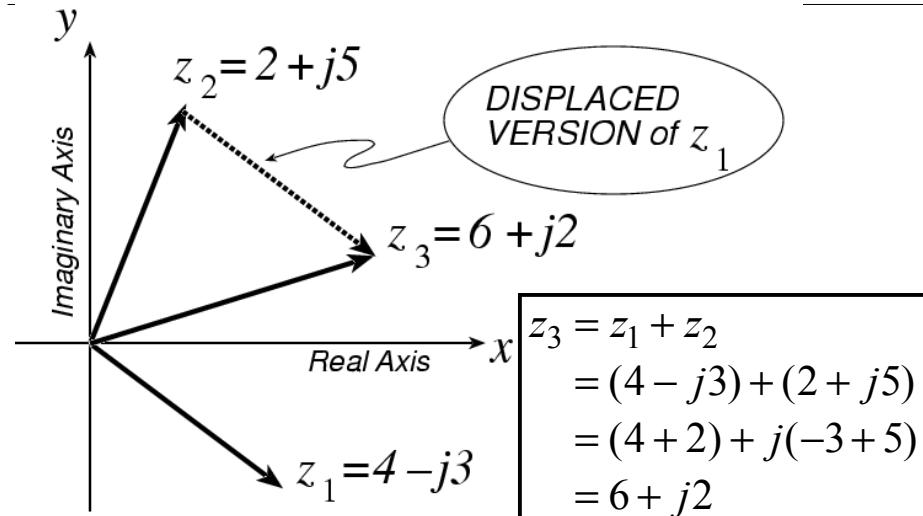
## PLOT COMPLEX NUMBERS



8/22/2003

16

## COMPLEX ADDITION = VECTOR Addition



## \*\*\* POLAR FORM \*\*\*

- Vector Form

- Length = 1

- Angle =  $\theta$

- Common Values

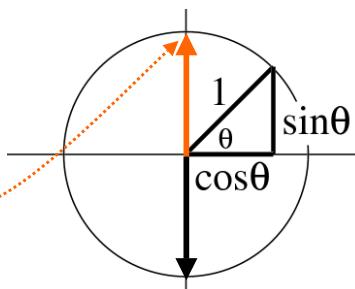
- $j$  has angle of  $0.5\pi$

- $-1$  has angle of  $\pi$

- $-j$  has angle of  $1.5\pi$

- also, angle of  $-j$  could be  $-0.5\pi = 1.5\pi - 2\pi$

- because the PHASE is AMBIGUOUS



8/22/2003

© 2003, JH McClellan &amp; RW Schafer

18

## Euler's FORMULA

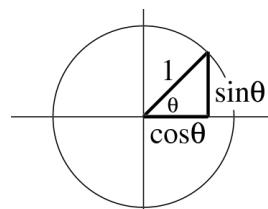
- Complex Exponential

- Real part is cosine

- Imaginary part is sine

- Magnitude is one

$$e^{j\theta} = \cos(\theta) + j \sin(\theta)$$



$$re^{j\theta} = r \cos(\theta) + jr \sin(\theta)$$

8/22/2003

© 2003, JH McClellan &amp; RW Schafer

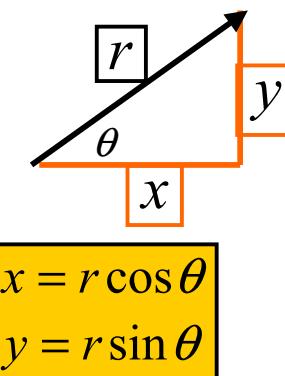
20

## POLAR <-> RECTANGULAR

- Relate (x,y) to (r,θ)

$$r^2 = x^2 + y^2$$

$$\theta = \tan^{-1}\left(\frac{y}{x}\right)$$



Most calculators do  
Polar-Rectangular

$$x = r \cos \theta$$

$$y = r \sin \theta$$

**Need a notation for POLAR FORM**

8/22/2003

© 2003, JH McClellan &amp; RW Schafer

19

## COMPLEX EXPONENTIAL

$$e^{j\omega t} = \cos(\omega t) + j \sin(\omega t)$$

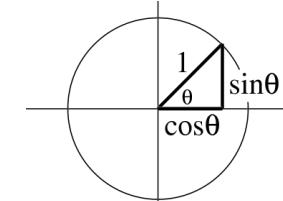
- Interpret this as a **Rotating Vector**

- $\theta = \omega t$

- Angle changes vs. time

- ex:  $\omega=20\pi$  rad/s

- Rotates  $0.2\pi$  in 0.01 secs



$$e^{j\theta} = \cos(\theta) + j \sin(\theta)$$

8/22/2003

© 2003, JH McClellan &amp; RW Schafer

21

## COS = REAL PART

Real Part of Euler's

$$\cos(\omega t) = \Re e\{e^{j\omega t}\}$$

General Sinusoid

$$x(t) = A \cos(\omega t + \varphi)$$

So,

$$\begin{aligned} A \cos(\omega t + \varphi) &= \Re e\{A e^{j(\omega t + \varphi)}\} \\ &= \Re e\{A e^{j\varphi} e^{j\omega t}\} \end{aligned}$$

8/22/2003

© 2003, JH McClellan & RW Schafer

22

## REAL PART EXAMPLE

$$A \cos(\omega t + \varphi) = \Re e\{A e^{j\varphi} e^{j\omega t}\}$$

Evaluate:

$$x(t) = \Re e\{-3je^{j\omega t}\}$$

Answer:

$$\begin{aligned} x(t) &= \Re e\{(-3j)e^{j\omega t}\} \\ &= \Re e\{3e^{-j0.5\pi} e^{j\omega t}\} = 3 \cos(\omega t - 0.5\pi) \end{aligned}$$

8/22/2003

© 2003, JH McClellan & RW Schafer

23

## COMPLEX AMPLITUDE

General Sinusoid

$$x(t) = A \cos(\omega t + \varphi) = \Re e\{A e^{j\varphi} e^{j\omega t}\}$$

Complex AMPLITUDE = X

$$z(t) = X e^{j\omega t} \quad X = A e^{j\varphi}$$

Then, any Sinusoid = REAL PART of  $X e^{j\omega t}$

$$x(t) = \Re e\{X e^{j\omega t}\} = \Re e\{A e^{j\varphi} e^{j\omega t}\}$$

8/22/2003

© 2003, JH McClellan & RW Schafer

24